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ABSTRACT

Researchers are becoming increasingly aware of the advantages of using multiple regression as opposed to analysis of variance (ANOVA) or analysis of covariance (ANCOVA). Multiple regression is more versatile and does not force the researcher to throw away variance by categorizing interval scaled data. Polynomial regression analysis offers the investigator a method of analyzing curvilinear relationships with relative ease through commonly available statistical packages such as the Statistical Package for the Social Sciences (SPSS). This paper explores polynomial regression as an alternative to ANOVA for exploring nonlinear relationships. Challenges in interpreting the individual coefficients produced by polynomial regression are examined. Nine tables and four figures illustrate the discussion. Appendixes A and B illustrate SPSS output. (Contains 8 references.) (Author/SLD)

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Curvilinear Relationships in Special
Education Research: How Multiple Regression
Analysis Can Be Used to Investigate Nonlinear Effects

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Paper presented at the annual meeting of the American Educational
Research Association, San Francisco, April 18, 1995.

Abstract

Researchers are becoming increasingly aware of the advantages of the using multiple regression as opposed to ANOVA or ANCOVA. Multiple regression is more versatile and does not force the researcher to throw away variance by categorizing intervally scaled data. The present paper explores polynomial regression as an alternative to ANOVA for exploring nonlinear relationships. Challenges in interpreting the individual coefficients produced by polynomial regression are examined.

In a seminal article, Cohen (1968, p. 426) noted that ANOVA and ANCOVA are special cases of multiple regression analysis, and argued that in this realization "lie possibilities for more relevant and therefore more powerful exploitation of the research data." Since that time researchers have increasingly recognized that conventional multiple regression analysis of data as they were initially collected (no conversion of intervally scaled independent variables into dichotomies or trichotomies) does not discard information or distort reality, and that the general linear model

...can be used equally well in experimental or non-experimental research. It can handle continuous and categorical variables. It can handle two, three, four, or more independent variables... Finally, as we will abundantly show, multiple regression analysis can do anything the analysis of variance does--sums of squares, mean squares, F ratios--and more. (Kerlinger & Pedhazur, 1973, p. 3)

One challenge is using regression to investigate curvilinear relationships. More and more of an

intervention does not always monotonically yield more and more of an effect.

In conducting special education research, it is our desire to determine not only whether a given treatment is effective, but also which specific levels of the treatment are most effective and at what point our treatment becomes ineffective or even detrimental. We would also hope to be able to use our results to make predictions about the effect of our intervention for individuals who we believe are similar to those included in our test sample, but for whom we do not have scores on the dependent variable.

While ANOVA can be used to determine (a) whether the means of the treatment groups increase or decrease in a linear fashion with an increase in the level of the independent variable; (b) whether the trend is linear or nonlinear; and, if the trend is nonlinear, (c) what degree equation is required to fit the data (Hinkle, Wiersma, & Jurs, 1994, p. 372), the vital piece of information which such an analysis cannot provide is where the transitions in effectiveness occur (because the data for the predictor variable must be categorized to enable us to perform the ANOVA analysis and because ANOVA tests only the difference between

group means). The only exception to this rule is when we used quantative and equally-spaced levels within an ANOVA way (e.g., 10, 20, and 30 minutes of intervention. Multiple regression can be employed to explore where these transitions occur. As noted by Pedhazur

If the data depart significantly from linearity, one can do a multiple regression analysis in which the continuous variable is treated as a categorical variable. All that such an analysis can tell, however, is whether there is some trend in the data. When it is desired to study the nature of the trend, it is necessary to resort to nonlinear models... By an appropriate transformation, a model that is nonlinear in the variables may be reduced to a linear model...(Pedhazur, 193, p. 404).

An example of such a transformation is polynomial regression, in which the independent variable values are raised to powers. Table 1 describes commonly used polynomial equations involving a single predictor variable.

Insert Table 1 about here.

In polynomial regression, the transformed (powered) variables are entered into a hierarchical multiple regression analysis. A hierarchical multiple regression analysis is one which is carried out in steps. The first-degree vector (X) is entered, followed sequentially by the higher-degree polynomials. As shown in Table 1, the first-degree polynomial tests for a linear relationship between our predictor variable (X) and the dependent variable (Y). The second order polynomial tests for a quadratic relationship, and a third order polynomial tests for a cubic relationship between the independent and dependent variables.

At each stage of the polynomial regression analysis, the increase in variance accounted for by the new (higher order) polynomial, above that explained by the lower order term(s), can be tested for statistical significance. Given a continuous predictor variable with four distinct values, the increase in variance accounted for at each stage is calculated as follows:

Linear: $R^2_{y.x}$

Quadratic: $R^2_{y.x,x_2} - R^2_{y.x}$ (or R^2 quadratic- R^2 linear)

Cubic: $R^2_{y.x,x_2,x_3} - R^2_{y.x,x_2}$ (or R^2 cubic- R^2 quadratic)

and the F ratio for testing the statistical significance of these increments in variance accounted for is calculated as follows:

Linear:

$$F = ((R^2_{y.x}) / (k1)) / ((1 - R^2_{y.x}) / (N - k1 - 1))$$

Quadratic:

$$F = ((R^2_{y.x,x_2} - R^2_{y.x}) / (k1 - k2)) / ((1 - R^2_{y.x,x_2}) / (N - k1 - 1))$$

Cubic:

$$F = (R^2_{y.x,x_2,x_3} - R^2_{y.x,x_2}) / (k1 - k2) / ((1 - R^2_{y.x,x_2,x_3}) / (N - k1 - 1))$$

where N = number of subjects;

k1 = degrees of freedom of the larger R^2 ; and

k2 = degrees of freedom of the smaller R^2 .

Although they may appear a bit complex, these analyses can be performed easily using readily available statistical packages such as SPSS. Thus there is no need to categorize the intervally scaled independent variable data, and in the process discard variance, in order to perform an ANOVA trend analysis.

To facilitate discussion of the process involved in polynomial regression, a small heuristic data set will be analyzed. The analysis is performed using SPSS

commands presented in Appendix A. Tables 2 through 4 present the data to be analyzed.

Insert Tables 2-4 about here.

Table 2 shows the values for the predictor variable (X) and a set of values for a dependent variable (Y1). Table 3 includes the same values for X but a different set of dependent variable (Y2) values. Table 4 shows yet another set of dependent variable values (Y3) which might be obtained with the same values of the dependent variable (X). These are three different hypothetical data sets which have no relationship to one another. The values of the variables have been selected in order to demonstrate different possible outcomes of polynomial regression analysis. Figures 1 through 3 show the scatter plots of the three data sets.

Insert Figures 1 through 3 about here.

As has been made abundantly clear (Anscombe, 1973), a quick examination of the scatter plot for a given set of results can provide important clues about

the nature of the relationship between two variables. Examination of the scatter plot of the values of X and Y1, for example, reveals that the relationship between X and Y1 is positive and linear. Figures 2 and 3 show that the relationship between X and Y2 is apparently quadratic (there is probably one bend in the regression line) and the relationship between X and Y3 appears cubic (there are probably two bends in the regression line).

Now we turn to describing the procedures used to determine the prediction equation for each of these three sets of data. A complete analysis of all possible levels of the polynomial equation is performed for each data set (even X with Y1, which is obviously linear) for purposes of explanation and comparison.

Performing the polynomial regression analysis

The first step in polynomial regression is to determine the highest degree polynomial which could be applied with the given data set. The highest degree polynomial which can be used for a set of data is $g-1$ where g = the number of distinct values of the independent variable. Whenever the highest-degree polynomial for a given set of data is used, $R^2 = 1$. (This relationship will be discussed later--however,

remember that our interest, ultimately, is not in the highest order polynomial, but rather the lowest order polynomial which adequately describes our data. To find the lowest order polynomial which adequately describes the data, all possible levels are tested in the preliminary polynomial regression analysis. In most data sets we can test many different polynomials, but usually we do not go beyond 4 or 5, even when we could.) Since there are 5 distinct levels of the independent variable (X) in each of the three data sets, the highest degree polynomial possible for any of the data sets is fourth-degree, or quartic.

Once the highest-degree polynomial that can be tested has been determined, the next step is to compute the vectors for each polynomial equation. The values for X and Y may be entered directly into the data file, and the powered vectors (x^2 , x^3 , and x^4) can be generated using COMPUTE commands (see Appendix A, lines 9-11).

Next, these vectors are entered into the polynomial regression equation hierarchically, beginning with the first-order polynomial (X) and entering at the next three steps the second-, third- and fourth-degree polynomials (x^2 , x^3 , and x^4)

sequentially (see, for example, Appendix A, lines 13-15).

Interpreting the results of the polynomial regression

Data Set #1

Insert Table 5 about here.

Table 5 is a summary the results of the preliminary polynomial regression analysis for the relationship between X and Y1. (For complete SPSS output, see Appendix B.) As discussed previously, examination of the scatter plot of X and Y1 reveals that the relationship between these two variables is strongly linear. Thus one would expect the results to show a statistically significant R^2 for the linear relationship. Furthermore, assuming a linear relationship between the two variables, one would also expect that each of the remaining steps of the equation (entering x^2 , x^3 , and x^4) would not produce statistically significant increases in variance accounted for above what is explained by the first-degree polynomial. An examination of Table 5 reveals that the results of the regression analysis conform to these expectations.

In examining R^2 , it is noted that $R^2_{y.x,x_2,x_3,x_4} = .75000$, which means that 75% of the variance in the dependent variable (Y1) is accounted for by the fourth-degree polynomial of the independent variable (X). The F test for R^2 is:

$$F = (.75000/4)/((1-.75000)/(15-4-1)) = 7.5$$

with 4 and 10 *df*, $p < .01$. The same result will be found by using the Sum of Squares and Mean Square Residual.

$$F = (30/4)/(10/(15-4-1)) = 7.5$$

This is the same F ratio that would be obtained if the data had been analyzed using a one-way ANOVA. As noted by Pedhazur,

Testing the highest-degree polynomial possible in a set of data is tantamount to a test of whether the means of the arrays are equal, which is equivalent to testing whether the means of the treatments differ from each other when a one-way analysis of variance is applied. (Pedhazur, 1982, p. 409)

The test of statistical significance indicates that there is, in fact, a statistically significant trend in the data. What we still do not know, however,

is what degree polynomial best fits these data. To find the answer to this question, one must further examine the results of the polynomial regression analysis.

The increment in variance accounted for by each degree of the polynomial equation is reported in Table 5 in the fifth column as R^2 Change and in the seventh column as Sum of Squares Change. Neither of these numbers is produced as output from SPSS, but both are easy to calculate. To calculate R^2 Change, simply find the R^2 for the step of interest and subtract the R^2 for the previous step. (These values are produced in the SPSS Output.) For example, for the second step using Data Set #1, the R^2 Change is found by finding the R^2 for Step 2, which is the R^2 for the linear and quadratic components, and subtracting the R^2 for Step 1, which is the R^2 for the linear component alone. In this example, the R^2 Change for the second step is $.75000 - .75000 = 0$. In fact, the second-, third- and fourth-degree polynomials each result in an increment of zero because the relationship between X and Y1 is perfectly linear.

Sum of squares change is calculated in the same manner. Simply locate the Sum of Squares for the step

of interest and subtract the Sum of Squares for the previous step. In this case, for Step 2 (the test of the quadratic relationship), $30 - 30 = 0$. As was the case with R^2 Change, calculation of Sums of Squares Change shows that the second, third and fourth steps of the regression equation result in zero increase in variance accounted for beyond that explained by the linear component because the relationship between X and Y_1 is perfectly linear. For this reason, the test of statistical significance of the increment in variance accounted for by higher-order equations will be discussed using the second data set.

Data Set #2

The results of the polynomial regression for the second data set are summarized in Table 6. As was the case for the first data set, the highest-degree polynomial which can be used for this data set is fourth-degree, or quartic. Table 6 shows that for the final step, $R^2 = .54545$. For the final step, $F = 3.00$ with 4 and 10 df , (not statistically significant). We now turn to the test of R^2 Change.

Insert Table 6 about here

R^2 Change and Sum of Squares Change have been calculated following the same procedures described for the first data set, and are presented in Table 6. The next step is to test the statistical significance of R^2 Change or Mean Square Change for each step. Each step of the polynomial regression has 1 *df*, therefore Sum of Squares Change = Mean Square Change. Thus, the *F* test for each step of the polynomial regression is

$F = \text{Mean Squares Change} / \text{Mean Squares Residual}$
with 1 *df* for the numerator. The *df* for the denominator of each step is the *df* Residual for the last step of the equation. For this data set, *df* Residual = 10. Thus, for the first step of Data Set #2,

$$F = 0.300/1 = .3$$

with 1 and 10 *df*. For the second step of the regression,

$$F = 10.5/1 = 10.5$$

with 1 and 10 *df*, $p < .01$. (Remember that each step has 1 *df*. Do not use the *df* reported for each step by the SPSS Output because these *df*'s are cumulative, and we are interested in incremental and not cumulative effects.) These and the remaining *F* ratios for the

data set are found in the tenth column of Table 6. The reader can see that for Data Set #2, only the second step (quadratic) of the regression equation resulted in a statistically significant R^2 Change.

Data Set #3

The procedures described above for the first two data sets have been followed in creating the contents of Table 7. The polynomial regression analysis of Data Set #3 results in a statistically significant R^2 Change for the linear ($p < .01$) and cubic ($p < .01$) levels only.

Insert Table 7 about here

Performing the hierarchical regression

After the highest order polynomial which produces a statistically significant increment in R^2 has been identified, the regression is run again, this time using only the vectors up to and including the highest-order vector which produced a statistically significant R^2 Change (including all lower order vectors regardless of whether or not they produced a statistically significant R^2 Change).

For Data Set #1, a simple linear regression of Y_1 on X can be performed because only the linear vector produced a statistically significant change in variance accounted for. For Data Set #2, vectors (X) and (X_2) will be entered into the final regression analysis because R^2 change for X_2 was statistically significant and R^2 Change for X_3 and X_4 were not. Finally, for Data Set #3, where the highest order polynomial which resulted in a statistically significant increment in R^2 was found at the third step (the cubic relationship), vectors (X) , (X_2) , and (X_3) will be entered.

Impact on Sums of Squares, df , and Mean Squares

Since for Data Set #1, only the linear term (X) will be included in the final regression equation, the Sums of Squares and df associated with the quartic (X_2) , cubic (X_3) , and quadratic (X_4) terms of the original polynomial analysis will be pooled with Sums of Squares and df Residual in the final regression analysis. Following the same principle, for Data Set #2, the Sums of Squares and df associated with X_3 and X_4 will be pooled with Sums of Squares and df Residual, and for Data Set #3, the Sums of Squares and df associated with X_4 will be pooled with Sums of Squares and df Residual.

The result of this pooling is that, in general, Sums of Squares Residual will increase slightly, but df Residual will also increase (when compared with the Sums of Squares and df Residual for the final stage of the original polynomial regression) resulting in a smaller Mean Square Residual (error). This decrease in Mean Square Residual is important because Mean Square Residual is used in the test of statistical significance of R^2 . Since Mean Square Residual is the denominator of the equation, decreasing the size of Mean Square Residual increases the likelihood of finding a statistically significant F ratio.

The regression equation

Data Set #2 will be used as an example for discussion of the regression equation. Table 8 shows the results of the final regression analysis for Data Set #2.

Insert Table 8 about here.

In hierarchical regression, only the b weight associated with the highest order polynomial in the regression equation is tested for statistical significance. Thus, for this data set, only the b

weight for the quadratic component is relevant. In other words, we are interested in a test of the squared semipartial correlation of the dependent variable (Y_2) with the highest-order vector (X_2) when all the other vectors have been partialled out from it, or, stated more simply, a test of the increment of variance accounted for by the quadratic term over and above the linear term. It is unnecessary to test the b for the linear term because of the hierarchical nature of this analysis. The F test for b for this data set is:

$$F = t^2$$

$$= (-0.1250/0.037268)^2 = 11.2498$$

with 1 and 12 df , $p < .01$.

Given the information in Table 8, it is now possible to determine the equation for the regression of Y_2 on X . The equation is:

$$Y' = -.800 + 1.55(X) + (-.125)(X^2)$$

The regression equation can now be used to predict the dependent variable score (Y) based on knowledge of the individual's score on (X). Table 9 shows Y' scores based on the regression equation. The regression line, along with the original data points for Data Set #2, is shown in Figure 4.

Insert Table 9 and Figure 4 about here.

As is shown in Figure 4, the regression equation can now be used to predict Y' scores given an X value within the range of values of the predictor variable (X values) included in the data set on which the regression equation was developed. One should not, however, extrapolate beyond the values of the predictor variable included in the formulation of this regression equation. This regression equation may or may not apply equally well to a score of 20 on the predictor variable. To determine the regression equation to predict Y given an X score of 20, it is necessary to include higher values of the predictor variable (at least a value of 20) in another study and perform another regression analysis. Because it has already been shown that, within the given range of X values, the relationship between X and Y is curved, it stands to reason that at greater values of the independent variable, the regression line could have even more bends. The same caution applies to extrapolating below the lowest level of the predictor variable used in developing the regression equation.

Interpreting b weights

Interpreting polynomial regression results can be a bit challenging and requires a clear understanding of what each of the individual coefficients represents. The difficulty arises when one treats the powered vectors as if they were distinct predictor variables. For example, in the regression equation $Y' = a + b_1X + b_2X^2 + e$,

By definition b_1 and b_2 measure the change in Y associated with each unit of change of X or X^2 , respectively, controlling for the effects of the other... But this is impossible because X^2 must vary with X , for X^2 is merely a vector whose elements are squares of corresponding elements for X . (Stimson, Carmines & Zeller, 1978, p. 520)

Thus the usual interpretation of b weights does not make sense in polynomial regression. As Stimson et al. (1978) explain, polynomial equations "treat as two variables what is only one" (p. 520). In other words, Y is not a *multiple linear function* of two separate variables X and X^2 , it is a *curvilinear function* of X only.

A second difficulty in interpreting b weights in polynomial regression is that the magnitude of b_1 and b_2 cannot be compared because their variances are unequal. Generally, the variance of the quadratic (X^2) term will be much greater than that of the linear (X) term. Furthermore, the variance of the cubic term (X^3) will be greater than that of the quadratic term. Because of the inequality of the variances, a comparison of the coefficients will underestimate the impact of the more variable term. (Stimson et al., 1978)

A third challenge in interpreting b weights in polynomial regression is presented by the fact that powered vectors tend to be highly correlated. As pointed out by Smith and Sasaki (1979), as multicollinearity increases, the standard errors of the coefficients increase.

Several authors (Bradley & Srivastava, 1979; Marquardt & Snee, 1975; Smith & Sasaki, 1979) advocate the use of centering of the independent variable to reduce multicollinearity. Centering is the process of performing a linear transformation of X (such as $X' = X - \bar{X}$) such that the independent variable has a zero sample mean. As Cohen (1978) points out, the R^2 (and

the F value for R^2) for a polynomial remains invariant over linear transformation of X. Thus centering will reduce the correlation between the vectors to zero and reduce the variance of the powered vectors without changing the hierarchical regression analysis.

Conclusion

Polynomial regression analysis offers the investigator a method of analyzing curvilinear relationships with relative ease through the employment of commonly available statistical packages such as SPSS.

Researchers should be thoroughly familiar with the mechanics of any statistical procedure they employ. Polynomial regression is no exception to the rule. While interpretation of the results of polynomial regression presents certain challenges and requires that the researcher give careful consideration to the coefficients and what they represent, this is no more than would be expected of any researcher who hopes to accurately interpret results.

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Table 1. Polynomial Equations

Order	Polynomial Equation	Number of bends in regression curve
first-degree (linear)	$Y' = a + b_1X$	zero
second-degree (quadratic)	$Y' = a + b_1X + b_2X^2$	one
third-degree (cubic)	$Y' = a + b_1X + b_2X^2 + b_3X^3$	two
fourth-degree (quartic)	$Y' = a + b_1X + b_2X^2 + b_3X^3 + b_4X^4$	three
fifth-degree (quintic)	$Y' = a + b_1X + b_2X^2 + b_3X^3 + b_4X^4 + b_5X^5$	four

Table 2. Data Set #1, Regression of Y1 on X

Levels of Predictor Variable (X)		
2	4	6
		8
		10
1	2	3
		4
		5
2	3	4
		5
		6
3	4	5
		6
		7

Table 3. Data Set #2, Regression of Y2 on X

		Levels of Predictor Variable (X)			
		2	4	6	8 10
Y2	1	2	3	3	1
	2	3	4	4	2
	3	4	5	5	3

Table 4. Data Set #3, Regression of Y3 on X

		Levels of Predictor Variable (X)				
Y3	2	4	6	8	10	
	1	2	3	1	5	
	2	3	4	2	6	
	3	4	5	3	7	

33

34

Table 5.

DATA SET 1--REGRESSION OF Y1 ON X

STEP	VARIABLE	RELATIONSHIP	R SQUARE	R SQUARE	SUM OF	SUM OF	DF	MEAN	F
	ENTERED	TESTED		CHANGE	SQUARES	SQUARES		SQUARE	
					CHANGE	CHANGE		CHANGE	
1	X	Linear	.750	0.750	30	30	1	30	30
2	X2	Quadratic	.750	0.000	30	0	1	0	0
3	X3	Cubic	.750	0.000	30	0	1	0	0
4	X4	Quartic	.750	0.000	30	0	1	0	0
	RESIDUAL				10		10	1	

35

30

Table 6.

DATA SET 2--REGRESSION OF Y2 ON X

STEP	VARIABLE	RELATIONSHIP	R SQUARE	R SQUARE	SUM OF	SUM OF	DF	MEAN	F
ENTERED	TESTED	CHANGE	SQUARES	SQUARES	CHANGE	SQUARES	CHANGE	SQUARE	CHANGE
1	X	Linear	.01364	.01364	0.300	0.300	1	0.300	0.300
2	X2	Quadratic	.49091	.47727	10.800	10.500	1	10.500	10.500
3	X3	Cubic	.54545	.05454	12.000	1.200	1	1.200	1.200
4	X4	Quartic	.54545	0.00000	12.000	0.000	1	0.000	0.000
RESIDUAL				10.000			10	1.000	

Table 7.

DATA SET 3--REGRESSION OF Y3 ON X

STEP	VARIABLE ENTERED	RELATIONSHIP TESTED	R SQUARE	R SQUARE CHANGE	SUM OF SQUARES	SUM OF SQUARES CHANGE	DF	MEAN SQUARE CHANGE	F
1	X	Linear	.33716	.33716	14.700	14.700	1	14.700	14.700
2	X2	Quadratic	.38139	.04423	16.628	1.928	1	1.928	1.928
3	X3	Cubic	.62910	.24771	27.428	10.800	1	10.800	10.800
4	X4	Quartic	.77064	.14154	33.600	6.172	1	6.172	6.172
	RESIDUAL				10		10	1.000	

30

40

Table 8

VARIABLE	B	STD ERROR B	BETA	F
X	1.5500	.455826	3.6200	11.5628
X2	-0.1250	.037268	-3.354	11.2498
(Constant)	-0.8000	1.196291		

Table 9.

X	X2	1.55 (X)	-0.125 (X2)	Constant	Y'
1	1	1.55	-0.125	-0.800	.625
2	4	3.10	-0.500	-0.800	1.800
3	9	4.65	-1.125	-0.800	2.725
4	16	6.20	-2.000	-0.800	3.400
5	25	7.75	-3.125	-0.800	3.825
6	36	9.30	-4.500	-0.800	4.000
7	49	10.85	-6.125	-0.800	3.925
8	64	12.40	-8.000	-0.800	3.600
9	81	13.95	-10.125	-0.800	3.025
10	100	15.50	-12.500	-0.800	2.200

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Figure 1

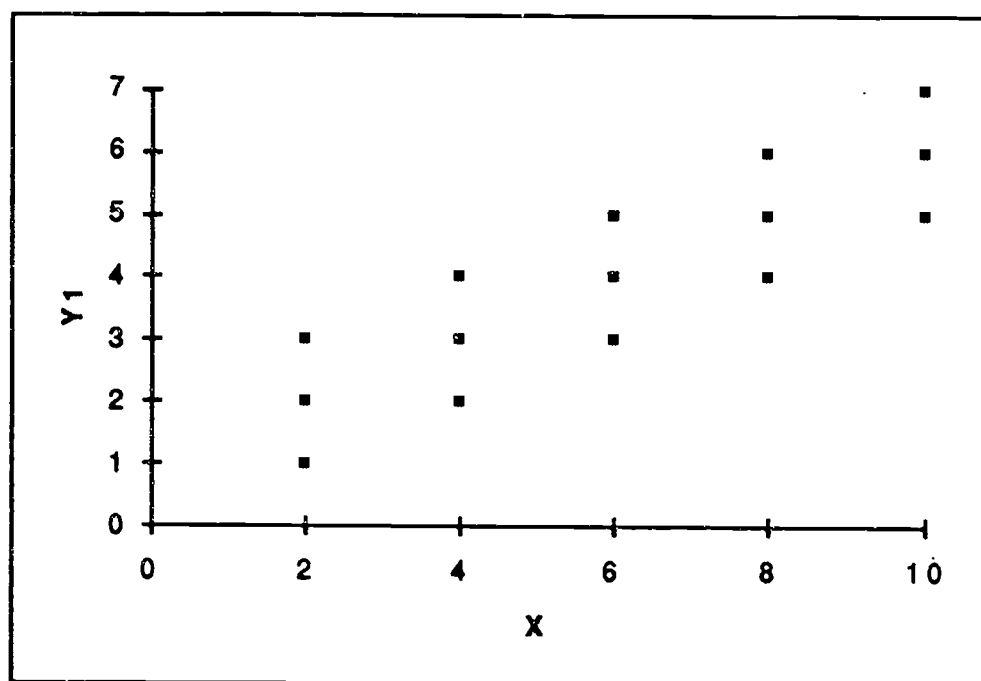


Figure 2

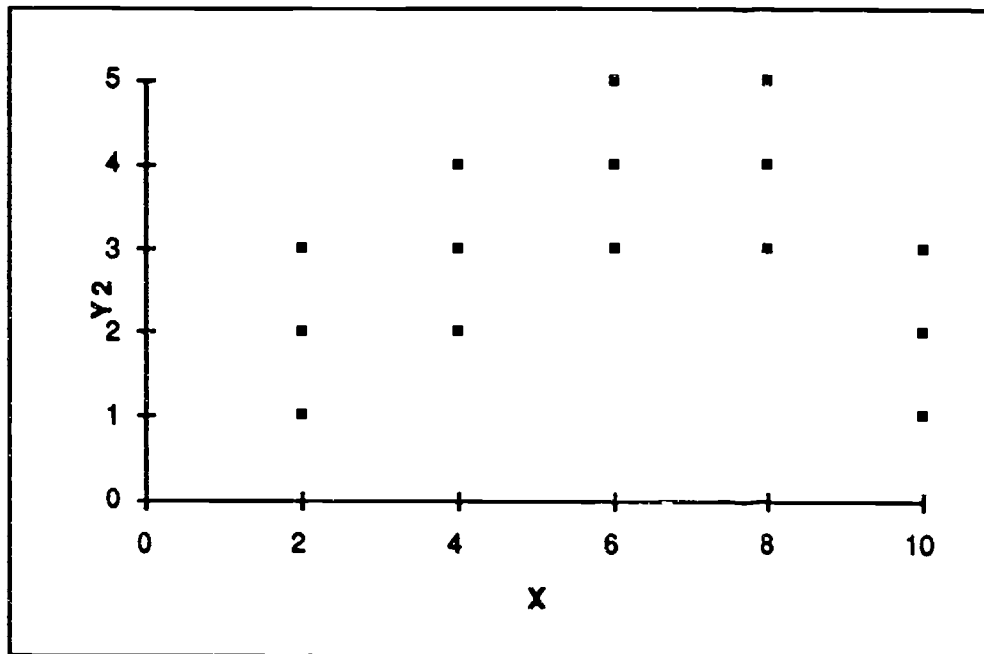


Figure 3

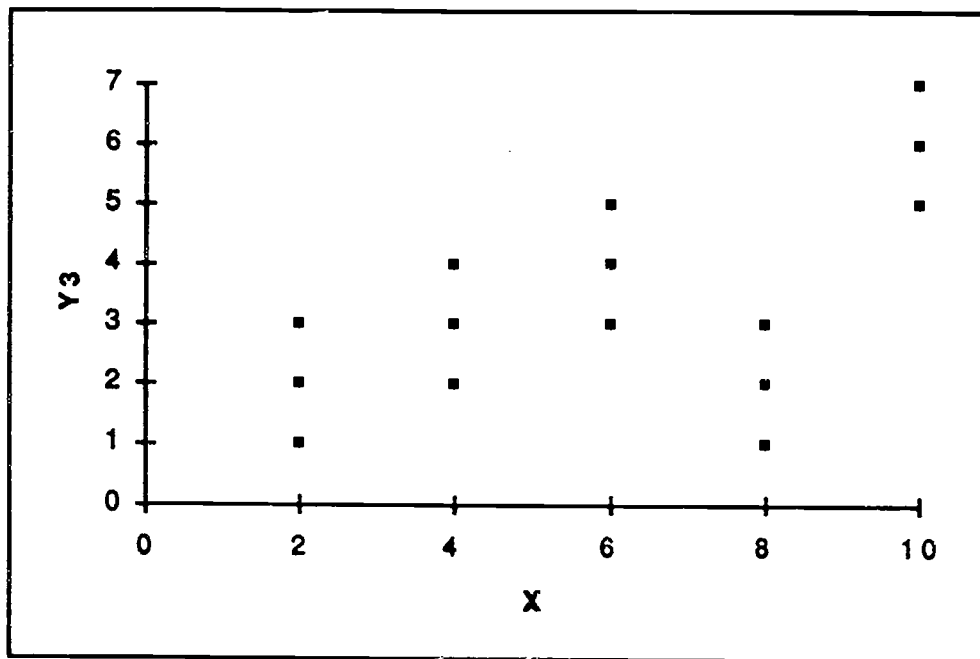
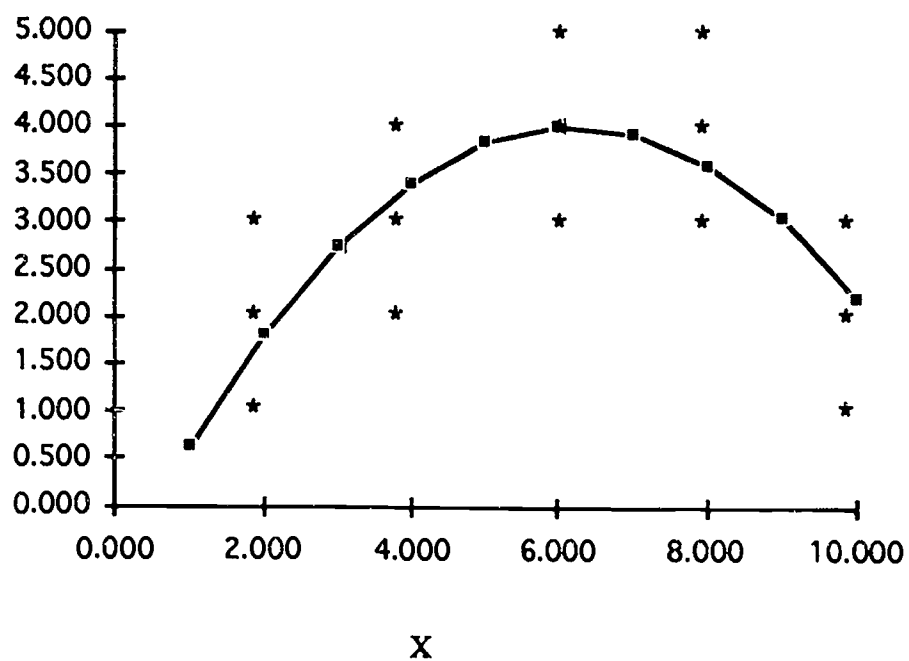


Figure 4



Appendix A

```
00006 TITLE 'OUTPUT'
00007 DATA LIST FILE=ABC /1
00008   X 1-2 Y1 4 Y2 7 Y3 11
00009 COMPUTE X2=X**2
00010 COMPUTE X3=X**3
00011 COMPUTE X4=X**4
00012 LIST VARIABLES=ALL/CASES=500/FORMAT=NUMBERED
00013 REGRESSION VARIABLES=Y1 X X2 X3 X4/DESCRIPTIVES=DEFAULT/
00014   CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y1/ENTER X/ENTER X2
00015   /ENTER X3/ENTER X4
00016 REGRESSION VARIABLES=Y2 X X2 X3 X4/DESCRIPTIVES=DEFAULT/
00017   CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y2/ENTER X/ENTER X2
00018   /ENTER X3/ENTER X4
00019 REGRESSION VARIABLES=Y3 X X2 X3 X4/DESCRIPTIVES=DEFAULT/
00020   CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y3/ENTER X/ENTER X2
00021   /ENTER X3/ENTER X4
```


Appendix B
SPSS Output

10-Oct-94 SPSS RELEASE 4.1 FOR IBM OS/MVS
 16:50:28 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

For MVS/XA/JES3 TEXAS A&M UNIVERSITY: CSC License Number 1267
 This software is functional through August 31, 1994.

>Warning # 2032
 >Your license has expired. Please notify your local SPSS coordinator.

Try the new SPSS Release 4 features:

- * LOGISTIC REGRESSION procedure
- * EXAMINE procedure to explore data
- * FLIP to transpose data files
- * MATRIX Transformations Language
- * GRAPH interface to SPSS Graphics
- * CATEGORIES Option:
- * conjoint analysis
- * correspondence analysis
- * New LISREL and PRELIS Options

See the new SPSS documentation for more information on these new features.

```
1 O TITLE 'OUTPUT'
2 O DATA LIST FILE=ABC /1
3 O X 1-2 Y1 4 Y2 7 Y3 11
```

This command will read 1 records from 'MSB0869.PAP.DATM'

Variable	Rec	Start	End	Format
X	1	1	2	F2.0
Y1	1	4	4	F1.0
Y2	1	7	7	F1.0
Y3	1	11	11	F1.0

```
4 O COMPUTE X2=X**2
5 O COMPUTE X3=X**3
6 O COMPUTE X4=X**4
7 O LIST VARIABLES=ALL/CASES=500/FORMAT=NUMBERED
```

There are 185,264 bytes of memory available.
 The largest contiguous area has 178,208 bytes.

351 bytes of memory required for the LIST procedure.
 120 bytes have already been acquired.
 231 bytes remain to be acquired.

10-Oct-94 OUTPUT
16:50:29 TEXAS A&M UNIVERSITY: CSC

IBM 3090-600E MVS/XA/JES3

X	Y1	Y2	Y3	X2	X3	X4
1	2	1	1	4.00	8.00	16.00
2	2	2	2	4.00	8.00	16.00
3	2	3	3	4.00	8.00	16.00
4	4	2	2	16.00	64.00	256.00
5	4	3	3	16.00	64.00	256.00
6	4	4	4	16.00	64.00	256.00
7	6	3	3	36.00	216.00	1296.00
8	6	4	4	36.00	216.00	1296.00
9	6	5	5	36.00	216.00	1296.00
10	8	4	3	64.00	512.00	4096.00
11	8	5	4	64.00	512.00	4096.00
12	8	6	5	64.00	512.00	4096.00
13	10	5	1	100.00	1000.00	10000.00
14	10	6	2	100.00	1000.00	10000.00
15	10	7	3	100.00	1000.00	10000.00

Number of cases read: 15 Number of cases listed: 15

10-Oct-94 OUTPUT
16:50:29 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Page 3

Preceding task required .07 seconds CPU time; .29 seconds elapsed.

```
8 0 REGRESSION VARIABLES=Y1 X X2 X3 X4/DESCRIPTIVES=DEFAULT/  
9 0 CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y1/ENTER X/ENTER X2  
10 0 /ENTER X3/ENTER X4
```

There are 185,360 bytes of memory available.
The largest contiguous area has 178,936 bytes.

1612 bytes of memory required for REGRESSION procedure.
0 more bytes may be needed for Residuals plots.

55

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10-Oct-94 OUTPUT
 16:50:31/ TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

	Mean	Std Devi	Label
Y1	4.000	1.690	
X	6.000	2.928	
X2	44.000	35.809	
X3	360.000	377.480	
X4	3132.800	3857.750	

N of Cases = 15

Correlation:

	Y1	X	X2	X3	X4
Y1	1.000	.866	.850	.817	.782
X	.866	1.000	.981	.943	.903
X2	.850	.981	1.000	.989	.968
X3	.817	.943	.989	1.000	.994
X4	.782	.903	.968	.994	1.000

10-Oct-94 OUTPUT
16:50:31

TEXAS A&M UNIVERSITY: CSC

IBM 3090-600E

MVS/XA/JES3

Page 5

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y1

Descriptive Statistics are printed on Page 4

Block Number 1. Method: Enter X

Variable(s) Entered on Step Number 1.. X

Multiple R	.86603	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.75000	Regression	1	30.00000	30.00000
Adjusted R Square	.73077	Residual	13	10.00000	.76923
Standard Error	.87706				

F = 39.00000 Signif F = .0000

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	.500000	.080064	.866025	6.245	.0000	X2	.000000	.000000	.037433	.000	1.0000
(Constant)	1.000000	.531085		1.883	.0823	X3	-3.767E-16	.000000	.110529	.000	1.0000
						X4	6.039E-16	.000000	.183848	.000	1.0000

End Block Number 1 All requested variables entered.

Block Number 2. Method: Enter X2

Variable(s) Entered on Step Number 2.. X2

Multiple R	.86603	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.75000	Regression	2	30.00000	15.00000
Adjusted R Square	.70833	Residual	12	10.00000	.83333
Standard Error	.91287				

F = 18.00000 Signif F = .0002

10-Oct-94 OUTPUT
16:50:31 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Page 6

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y1

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	.500000	.430716	.866025	1.161	.2683	X3	-.3.004E-14	.000000	4.694E-04	.000	1.0000
X2	.000000	.035215	.000000	.000	1.0000	X4	1.447E-14	.000000	.001562	.000	1.0000
(Constant)	1.000000	1.130388		.885	.3937						

End Block Number 2 All requested variables entered.

***** MULTIPLE REGRESSION *****

Block Number 3. Method: Enter X3

Variable(s) Entered on Step Number 3... X3

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	Adjusted R Square	Regression	Residual	DF	Sum of Squares	Mean Square	
.86603	.75000	.68182	.95346	3	30.00000	10.00000	
				11	10.00000	.90909	

F = 11.00000 Signif F = .0012

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	.500000	1.769891	.866025	.283	.7828	X4	6.884E-12	.000000	5.478E-06	.000	1.0000
X2	2.42124E-15	.328461	5.129E-14	.000	1.0000						
X3	-1.34514E-16	.018133	-3.004E-14	.000	1.0000						
(Constant)	1.000000	2.708013		.369	.7189						

End Block Number 3 All requested variables entered.

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BEST COPY AVAILABLE

10-Oct-94 OUTPUT
16:50:31 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y1

Block Number 4. Method: Enter X4

* * * * * WARNING *** * * * * *

The following variables in the equation have low tolerances:

Variable Tolerance
X2 8.78585E-06
X3 5.47806E-06
X4 .00003

* * * * * END OF WARNING *** * * * * *

Variable(s) Entered on Step Number 4.. X4

Multiple R	.86603	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.75000	Regression	4	30.00000	7.50000
Adjusted R Square	.65000	Residual	10	10.00000	1.00000
Standard Error	1.00000				
		F =	7.50000	Signif F =	.0046

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X	.500000	8.402146	.866025	.060	.9537
X2	6.00491E-13	2.517976	1.272E-11	.000	1.0000
X3	-7.25234E-14	.302502	-1.620E-11	.000	1.0000
X4	3.01620E-15	.012579	6.884E-12	.000	1.0000
(Constant)	1.000000	9.146948		.109	.9151

End Block Number 4 All requested variables entered.

10-Oct-94 OUTPUT
16:50:31 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Page 8

Preceding task required .14 seconds CPU time; 1.58 seconds elapsed.

11 O REGRESSION VARIABLES=Y2 X X2 X3 X4/DESCRIPTIVES=DEFAULT/
12 O CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y2/ENTER X/ENTER X2
13 O /ENTER X3/ENTER X4

There are 185,360 bytes of memory available.
The largest contiguous area has 178,936 bytes.

1612 bytes of memory required for REGRESSION procedure.
O more bytes may be needed for Residuals plots.

65

66

10-Oct-94 OUTPUT
16:50:32 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

	Mean	Std Dev	Label
Y2	3.000	1.254	
X	6.000	2.928	
X2	44.000	35.809	
X3	360.000	377.480	
X4	3132.800	3857.750	

N of Cases = 15

Correlation:

	Y2	X	X2	X3	X4
Y2	1.000	.117	-.019	-.127	-.205
X	.117	1.000	.981	.943	.903
X2	-.019	.981	1.000	.989	.968
X3	-.127	.943	.989	1.000	.994
X4	-.205	.903	.968	.994	1.000

6.

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10-Oct-94 OUTPUT
16:50:33 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y2

Descriptive Statistics are printed on Page 9

Block Number 1. Method: Enter X

Variable(s) Entered on Step Number 1... X

Multiple R	.11677	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.01364	Regression	1	.30000	.30000
Adjusted R Square	-.06224	Residual	13	21.70000	1.66923
Standard Error	1.29199				

F = .17972 Signif F = .6785

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	.050000	.117942	.116775	.424	.6785	X2	-3.570714	-.695608	.037433	-3.354	.0057
(Constant)	2.700000	.782337		3.451	.0043	X3	-2.143590	-.717566	.110529	-3.569	.0039
						X4	-1.688292	-.728885	.183848	-3.688	.0031

End Block Number 1 All requested variables entered.

Block Number 2. Method: Enter X2

Variable(s) Entered on Step Number 2... X2

Multiple R	.70065	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.49091	Regression	2	10.80000	5.40000
Adjusted R Square	.40606	Residual	12	11.20000	.93333
Standard Error	.96609				

F = 5.78571 Signif F = .0174

10-Oct-94 OUTPUT
16:50:33 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y2

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In Partial	Min Toler	T	Sig T	
X	1.550000	.455826	3.620020	3.400	.0053	X3	-6.273441	-.327327	4.694E-04	-1.149	.2750
X2	-.125000	.037268	-3.570714	-3.354	.0057	X4	-2.660813	-.326679	.001562	-1.146	.2760
(Constant)	-.800000	1.196291		-.669	.5163						

End Block Number 2 All requested variables entered.

Block Number 3. Method: Enter X3

Variable(s) Entered on Step Number 3... X3

Multiple R	R Square	Adjusted R Square	Standard Error	.73855	.54545	.42149	.95346	Analysis of Variance		Sum of Squares	Mean Square
								Regression	Residual		
								3	11	12.00000	4.00000
										10.00000	.90909
								F =	4.40000	Signif F =	.0289

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In Partial	Min Toler	T	Sig T	
X	-.416667	1.769891	-.973124	-.235	.8182	X4	1.338E-11	.000000	5.478E-06	.000	1.0000
X2	.250000	.328461	7.141428	.761	.4626						
X3	-.020833	.018133	-6.273441	-1.149	.2750						
(Constant)	2.000000	2.708013		.739	.4756						

End Block Number 3 All requested variables entered.

10-Oct-94 OUTPUT

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16:50:33 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y2

Block Number 4 Method: Enter X4

***** WARNING *****

The following variables in the equation have low tolerances:

Variable	Tolerance
X2	8.78585E-06
X3	5.47806E-06
X4	.000003

***** END OF WARNING *****

Variable(s) Entered on Step Number 4... X4

Multiple R	.73855	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.54545	Regression	4	12.00000	3.00000
Adjusted R Square	.36364	Residual	10	10.00000	1.00000
Standard Error	1.00000				

F = 3.00000 Signif F = .0723

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X1	-.416667	8.402146	-.973124	-.050	.9614
X2	.250000	2.517976	7.141428	.099	.9229
X3	-.020833	.302502	-6.273441	-.069	.9465
X4	4.34756E-15	.012579	1.338E-11	.000	1.0000
(Constant)	2.000000	9.146948		.219	.8313

End Block Number 4 All requested variables entered.

10-Oct-94 OUTPUT
16:50:33 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Page 13

Preceding task required .14 seconds CPU time; 1.37 seconds elapsed.

14 O REGRESSION VARIABLES=Y3 X X2 X3 X4/DESCRIPTIVES=DEFAULT/
15 O CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y3/ENTER X/ENTER X2
16 O /ENTER X3/ENTER X4

There are 185,360 bytes of memory available.
The largest contiguous area has 178,936 bytes.

1612 bytes of memory required for REGRESSION procedure.
O more bytes may be needed for Residuals plots.

10-Oct-94 OUTPUT
16:50:34 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

Mean Std Devi Label

Y3 3.400 1.765
X 6.000 2.928
X2 44.000 35.809
X3 360.000 377.480
X4 3132.800 3857.750

N of Cases = 15

Correlation:

	Y3	X	X2	X3	X4
Y3	1.000	.581	.610	.636	.658
X	.581	1.000	.981	.943	.903
X2	.610	.981	1.000	.989	.968
X3	.636	.943	.989	1.000	.994
X4	.658	.903	.968	.994	1.000

10-Oct-94 OUTPUT
16:50:34 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y3

Descriptive Statistics are printed on Page 14

Block Number 1. Method: Enter X

Variable(s) Entered on Step Number 1... X

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	.58065	Regression	DF	14.70000		14.70000	
Adjusted R Square	.33716	Residual	13	28.90000		2.22308	
Standard Error	.28617						
	1.49100						
F =		6.61245		Signif F =		.0232	

Variables in the Equation				Variables not in the Equation			
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In Partial Min Toler
X	.350000	.136109	.580651	2.571	.0232	X2	1.087042 .258326 .037433 .926 .3725
(Constant)	1.300000	.902845		1.440	.1735	X3	.796266 .325156 .110529 1.191 .2566
						X4	.728106 .383459 .183848 1.438 .1759

End Block Number 1 All requested variables entered.

Block Number 2. Method: Enter X2

Variable(s) Entered on Step Number 2... X2

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	.61757	Regression	DF	16.62857		8.31429	
Adjusted R Square	.38139	Residual	2	26.97143		2.24762	
Standard Error	.27829						
	1.49921						
F =		3.69915		Signif F =		.0560	

10-Oct-94 OUTPUT
16:50:34 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y3

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	-.292857	.707363	-.485851	-.414	.6862	X3	13.368884	.632790	4.694E-04	2.710	.0203
X2	.053571	.057333	1.087042	.926	.3725	X4	5.940282	.661612	.001562	2.926	.0138
(Constant)	2.800000	1.856435		1.508	.1574						

End Block Number 2 All requested variables entered.

Block Number 3. Method: Enter X3

Variable(s) Entered on Step Number 3... X3

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	Adjusted R Square	Regression	Residual	DF			
.79316	.62910	52794	161249	3	27.42857	9.14286	
		1.21249		11	16.17143	1.47013	

F = 6.21908 Signif F = .0100

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	5.607143	2.250717	9.302271	2.491	.0300	X4	68.313246	.617758	5.478E-06	2.484	.0323
X2	-1.071429	.417694	-21.740844	-2.565	.0263						
X3	.062500	.023059	13.368884	2.710	.0203						
(Constant)	-5.600000	3.443697		-1.626	.1322						

End Block Number 3 All requested variables entered.

10-Oct-94 OUTPUT
 16:50:34 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y3

Block Number 4. Method: Enter X4

* * * * * WARNING *** * * * * *

The following variables in the equation have low tolerances:

Variable Tolerance
 X2 8.78585E-06
 X3 5.47806E-06
 X4 .00003

* * * * * END OF WARNING *** * * * * *

Variable(s) Entered on Step Number 4.. X4

Multiple R	.87786	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.77064	Regression	4	33.60000	8.40000
Adjusted R Square	.67890	Residual	10	10.00000	1.00000
Standard Error	1.00000	F =	8.40000	Signif F =	.0031

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X	-14.750000	8.402146	-24.470306	-1.756	.1097
X2	5.125000	2.517976	103.993703	2.035	.0692
X3	-.687500	.302502	-147.05773	-2.273	.0464
X4	.031250	.012579	68.313246	2.484	.0323
(Constant)	16.000000	9.146948		1.749	.1108

End Block Number 4 All requested variables entered.

10-Oct-94 OUTPUT
 16:50:34 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Preceding task required .13 seconds CPU time; 1.21 seconds elapsed.

17 O REGRESSION VARIABLES=Y1 X/DESCRIPTIVES=DEFAULT/
 18 O CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y1/ENTERX

There are 185,392 bytes of memory available.
 The largest contiguous area has 178,936 bytes.

804 bytes of memory required for REGRESSION procedure.
 0 more bytes may be needed for Residuals plots.

10-Oct-94 OUTPUT
 16:50:35 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

	Mean	Std Dev	Label
Y1	4.000	1.690	
X	6.000	2.928	

N of Cases = 15

Correlation:

	Y1	X
Y1	1.000	.866
X	.866	1.000

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y1

Descriptive Statistics are printed on Page 19

Block Number 1. Method: Enter

Variable(s) Entered on Step Number 1.. X

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	.86603	Regression	DF	30.00000	30.00000	30.00000	
Adjusted R Square	.75000	Residual	13	10.00000	10.00000	.76923	
Standard Error	.73077						
	.87706						

F = 39.00000 Signif F = .0000

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X	.500000	.080064	.866025	6.245	.0000
(Constant)	1.000000	.531085		1.883	.0823

End Block Number 1 All requested variables entered.

10-Oct-94 OUTPUT
16:50:36 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

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Preceding task required .12 seconds CPU time; 1.05 seconds elapsed.

19 O REGRESSION VARIABLES=Y2 X X2/DESCRIPTIVES=DEFAULT/
20 O CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y2/ENTER X/ENTER X2

There are 185,384 bytes of memory available.
The largest contiguous area has 178,936 bytes.

1036 bytes of memory required for REGRESSION procedure.
0 more bytes may be needed for Residuals plots.

94

95

10-Oct-94 OUTPUT
16:50:37 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

Mean Std Dev Label

Y2 3.000 1.254
X 6.000 2.928
X2 44.000 35.809

N of Cases = 15

Correlation:

	Y2	X	X2
Y2	1.000	.117	-.019
X	.117	1.000	.981
X2	-.019	.981	1.000

10-Oct-94 OUTPUT
16:50:37 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y2

Descriptive Statistics are printed on Page 22

Block Number 1. Method: Enter X

Variable(s) Entered on Step Number 1. X

Multiple R	.11677	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.01364	Regression	1	.30000	.30000
Adjusted R Square	-.06224	Residual	13	21.70000	1.66923
Standard Error	1.29199				
F =	.17972	Signif F =	.6785		

----- Variables in the Equation -----				----- Variables not in the Equation -----			
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In
X	.050000	.117942	.116775	.424	.6785	X2	-3.570714
(Constant)	2.700000	.782337		3.451	.0043		.037433
							-3.354
							.0057

End Block Number 1 All requested variables entered.

Block Number 2 Method: Enter X2

Variable(s) Entered on Step Number 2.. X2

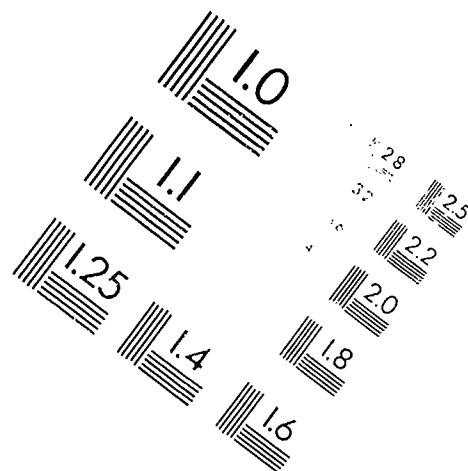
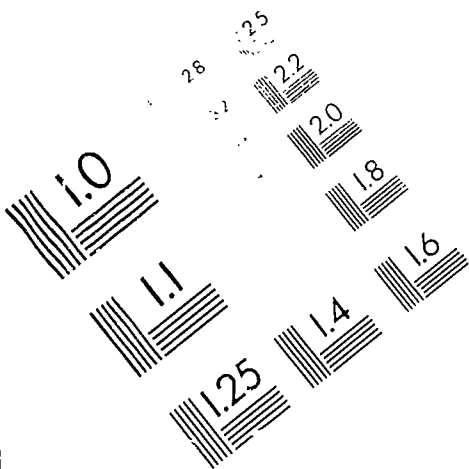
Multiple R	.70065	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.49091	Regression	2	10.80000	5.40000
Adjusted R Square	.40606	Residual	12	11.20000	.93333
Standard Error	.96609				
F =	5.78571	Signif F =	.0174		



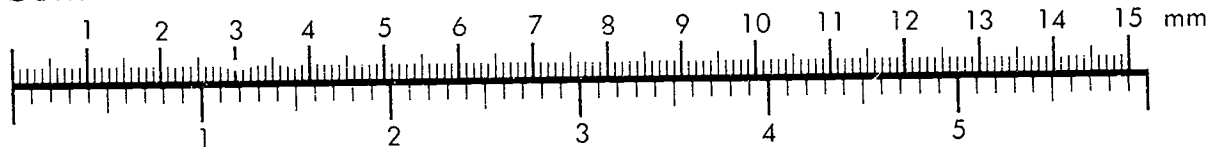
AIM

Association for Information and Image Management

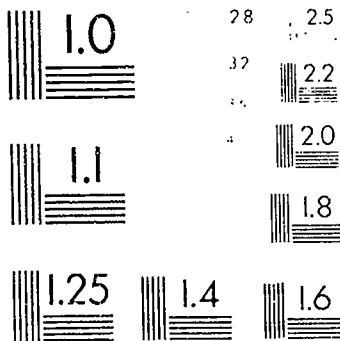
1130 Wayne Avenue, Suite 1106
Silver Spring, Maryland 20910
301 587 8202



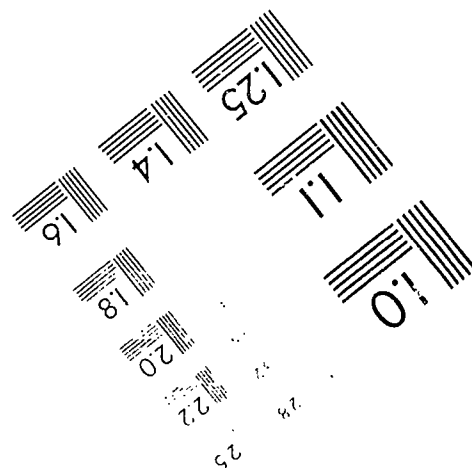
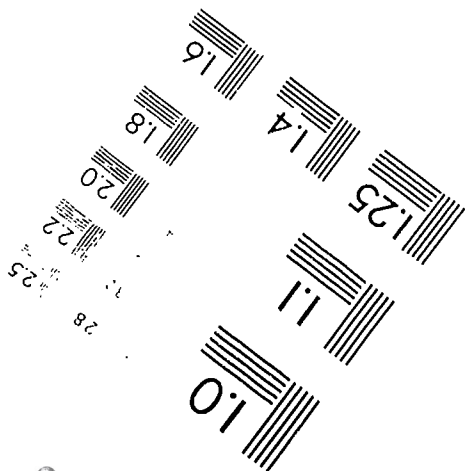
Centimeter



Inches



MANUFACTURED TO AIM STANDARDS
BY APPLIED IMAGE, INC.



10-Oct-94 OUTPUT
16:50:37 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable.. Y2

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X	1.550000	.455826	3.620020	3.400	.0053
X2	-.125000	.037268	-3.570714	-3.354	.0057
(Constant)	-.800000	1.196291		-.669	.5163

End Block Number 2 All requested variables entered.

10-Oct-94 OUTPUT
16:50:37 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

Preceding task required .13 seconds CPU time; 1.14 seconds elapsed.

21 0 REGRESSION VARIABLES=Y3 X X2 X3/DESCRIPTIVES=DEFAULT/
22 0 CRITERIA=TOLERANCE (.000001)/DEPENDENT=Y3/ENTER X/ENTER X2
23 0 /ENTER X3

There are 185,376 bytes of memory available.
The largest contiguous area has 178,936 bytes.

1316 bytes of memory required for REGRESSION procedure.
0 more bytes may be needed for Residuals plots.

10-Oct-94 OUTPUT
 16:50:39 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JE33

***** MULTIPLE REGRESSION *****

Listwise Deletion of Missing Data

	Mean	Std Dev	Label
Y3	3.400	1.765	
X	6.000	2.928	
X2	44.000	35.809	
X3	360.000	377.480	

N of Cases = 15

Correlation:

	Y3	X	X2	X3
Y3	1.000	.581	.610	.636
X	.581	1.000	.981	.943
X2	.610	.981	1.000	.989
X3	.636	.943	.989	1.000

10-Oct-94 OUTPUT
16:50:39 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y3

Descriptive Statistics are printed on Page 26

Block Number 1. Method: Enter X

Variable(s) Entered on Step Number 1... X

Multiple R	.58065	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.33716	Regression	1	14.70000	14.70000
Adjusted R Square	.28617	Residual	13	28.90000	2.22308
Standard Error	1.49100				

F = 6.61246 Signif F = .0232

----- Variables in the Equation -----				----- Variables not in the Equation -----							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	.350000	.136109	.580651	2.571	.0232	X2	1.087042	.258326	.037433	.926	.3725
(Constant)	1.300000	.902845		1.440	.1735	X3	.796266	.325156	.110529	1.191	.2566

End Block Number 1 All requested variables entered.

Block Number 2. Method: Enter X2

Variable(s) Entered on Step Number 2... X2

Multiple R	.61757	Analysis of Variance	DF	Sum of Squares	Mean Square
R Square	.38139	Regression	2	16.62857	8.31429
Adjusted R Square	.27829	Residual	12	26.97143	2.24762
Standard Error	1.49921				

F = 3.69915 Signif F = .0560

10-Oct-94 OUTPUT
16:50:39 TEXAS A&M UNIVERSITY: CSC IBM 3090-600E MVS/XA/JES3 Page 28

***** MULTIPLE REGRESSION *****

Equation Number 1 Dependent Variable... Y3

Variables in the Equation				Variables not in the Equation							
Variable	B	SE B	Beta	T	Sig T	Variable	Beta In	Partial	Min Toler	T	Sig T
X	-.292857	.707363	-.485851	-.414	.6862	X3	.13.368884	.632790	4.694E-04	2.710	.0203
X2	.053571	.057833	1.087042	.926	.3725						
(Constant)	2.800000	1.856435		1.508	.1574						

End Block Number 2 All requested variables entered.

Block Number 3. Method: Enter X3

Variable(s) Entered on Step Number 3... X3

Multiple R		Analysis of Variance		Sum of Squares		Mean Square	
R Square	Adjusted R Square	Regression	Residual	DF			
.79316	.62910	52794	1.21249	3	27.42857	9.14286	
				11	16.17143	1.47013	

F = 6.21908 Signif F = .0100

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
X	5.607143	2.250717	9.302271	2.491	.0300
X2	-1.071429	.417694	-21.740844	-2.565	.0263
X3	.062500	.023059	13.368884	2.710	.0203
(Constant)	-5.600000	3.443697		-1.626	.1322

End Block Number 3 All requested variables entered.